

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

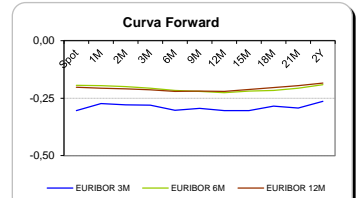
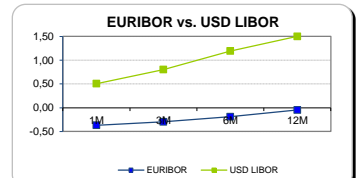
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RENTA FIXA

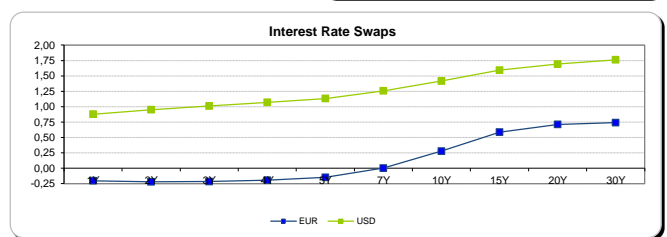
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,5074	0	2	0,2769	-0,8030
3M	-0,2980	0	-1	3M	0,8013	0	11	0,3844	-0,7416
6M	-0,1900	0	0	6M	1,1946	0	20	0,5059	-0,6572
12M	-0,0490	0	1	12M	1,4982	-1	19	0,7223	-0,4850

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2031	0	1	-0,2210	-0,0948	0,2968
2Y	-0,2210	0	1	-0,2027	-0,0049	0,4232
3Y	-0,2160	0	1	-0,1664	0,0954	0,5488
4Y	-0,1940	1	0	-0,1028	0,2088	0,6590
5Y	-0,1480	1	-1	-0,0229	0,3260	0,7427
7Y	0,0040	1	-3	0,1753	0,5315	0,8922
10Y	0,2780	2	-4	0,4515	0,7383	1,0127
15Y	0,5880	2	-5	0,7076	0,8879	1,0571
20Y	0,7130	2	-5	0,8023	0,9199	1,0224
30Y	0,7420	2	-5	0,8085	0,8795	0,9376

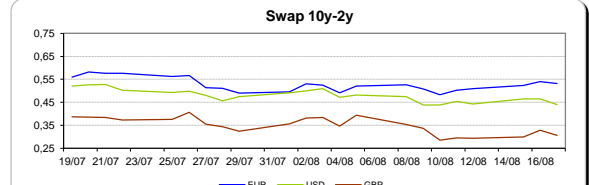
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8790	7	7	1,0831	1,3080	1,5578
2Y	0,9520	1	5	1,1090	1,3683	1,6071
3Y	1,0110	2	2	1,1965	1,4307	1,6235
4Y	1,0710	3	1	1,2541	1,4861	1,6937
5Y	1,1320	4	0	1,3132	1,5363	1,7240
7Y	1,2570	4	-2	1,4199	1,6219	1,7917
10Y	1,4160	5	-4	1,5492	1,7160	1,8490
15Y	1,5920	5	-6	1,6842	1,7910	1,8760
20Y	1,6910	5	-8	1,7593	1,8497	1,8820
30Y	1,7630	5	-9	1,8063	1,8370	1,9123

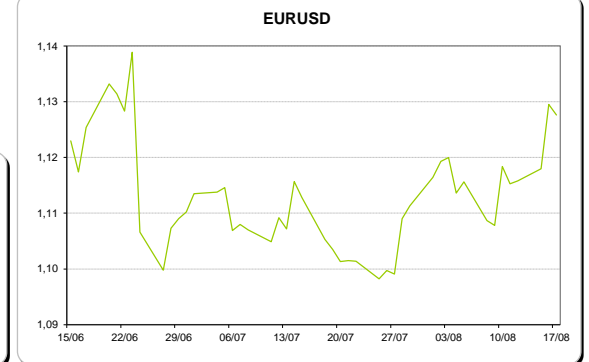
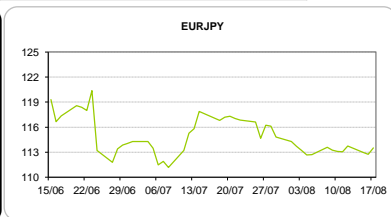
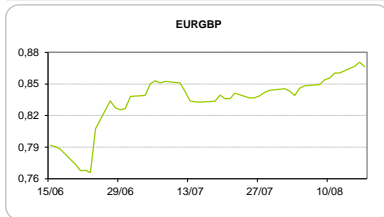


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,42	0,19	1,30	OT 2Y	0,502	0,04	-20,20
JETFUEL	432,25	6,50	16,50	OT 5Y	1,745	0,04	-21,00
DIESEL	431,00	8,50	21,25	OT 10Y	2,873	0,03	-26,10
COBRE	4.813,00	44,00	-107,00	BUND 10Y	-0,515	-2,36	-4,80
ZINCO	2.252,00	-9,00	48,50	SCHATZ 2Y	0,005	-0,23	3,50
OURO	1.345,55	-0,46	8,05	T-NOTE 10Y	2,392	0,75	1,10
TRIGO	440,50	1,00	-9,25	T-NOTE 2Y	1,281	1,50	3,80
LICENÇA C02	4,47	-0,23	-0,46	GILT 10Y	0,656	-1,59	-24,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1276	-0,17%	2,02%	1,1320	1,1369	1,1468
EUR/GBP	0,8664	0,48%	3,77%	0,8682	0,8702	0,8739
EUR/JPY	113,53	-0,70%	2,90%	113,53	113,53	113,53
EUR/CHF	1,0861	-0,13%	0,18%	1,0846	1,0832	1,0806
EUR/BRL	3,6343	-0,63%	-0,86%	3,7512	3,8730	4,0823
EUR/PLN	4,2988	-0,58%	1,64%	4,3236	4,3471	4,3897

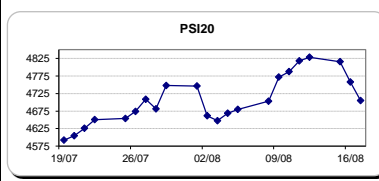


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1276	0,8664	113,53	1,0861	9,5067	7,4405	1,4516	1,47824	3,6343	9,2740
USD	0,8868	-	0,7685	100,32	0,9626	8,4197	6,5992	1,2863	1,3099	3,2171	8,2216

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,527	-0,82	-26,06
BANCO BPI	1,112	-0,63	1,92
BCP	0,018	-2,67	-62,76
MONTEPIO	0,475	0,21	-27,48
CORT. AMORIM	8,390	-1,47	41,06
CTT	6,789	-1,57	-23,32
EDP	3,003	-2,05	-9,58
EDP R	6,939	-1,87	-4,29
GALP	13,360	0,53	24,63
J MARTINS	14,620	-2,17	21,88
MOTA ENGIL	1,748	-1,52	-9,19
NOS	5,851	-0,36	-19,25
PHAROL	0,180	0,00	-16,69
NAVIGATOR	2,971	-0,17	-14,89
REN	2,658	-1,23	-4,46
SEMAPA	11,730	-0,59	-7,60
SONAE CAP.	0,636	-0,47	24,71
SONAE SGPS	0,673	0,45	-35,78

Maiores ganhos/perdas	
Título	Variação %
GALP	0,53
SONAE SGPS	0,45
MONTEPIO	0,21
CTT	-1,57
EDP R	-1,87
EDP	-2,05
J MARTINS	-2,17
BCP	-2,67



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.704,87	-1,11%	-11,45%	5.625,06	4.175,28
CAC40	4.417,68	-0,96%	-4,73%	5.025,71	3.892,46
ESTX 50 PR	2.980,54	-1,18%	-8,78%	3.537,10	2.672,73
XTRA DAX	10.537,67	-1,30%	-1,91%	11.430,87	8.699,29
S&P 500	2.169,18	-0,40%	6,14%	2.193,81	1.810,10
IBEX 35	8.487,00	-1,56%	-11,08%	11.023,30	7.579,80
NIKKEI 225	16.745,64	0,90%	-12,02%	20.668,87	14.864,01

